



ATIVO
CAPITAL

Monthly Report

Account

California State Teacher's Retirement System
LEIA CalSTRS - TCL2

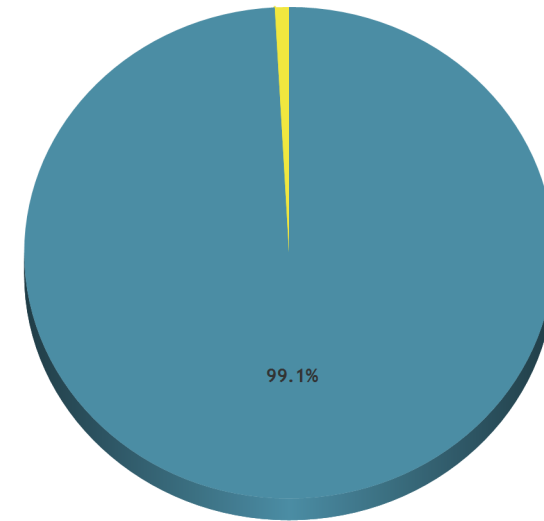
1/31/2024



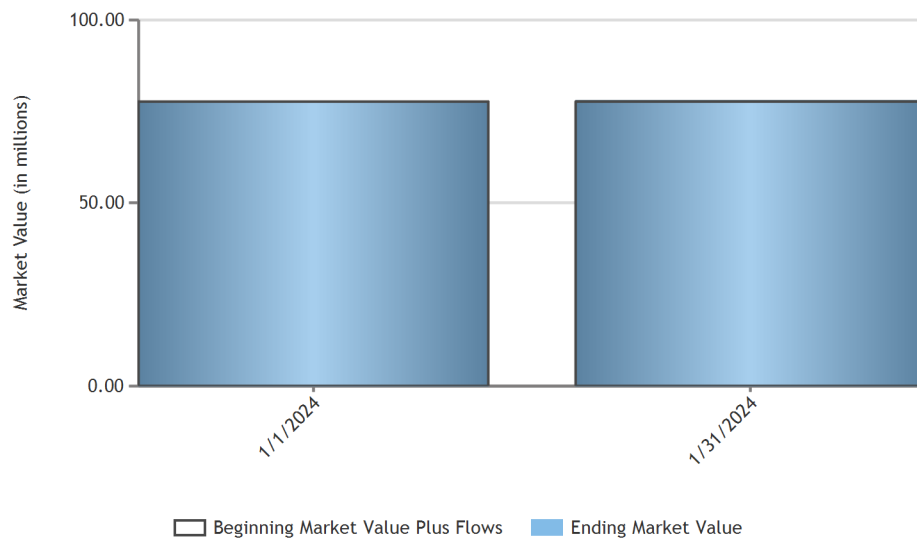
Activity Summary

	Month to Date	Year to Date
Beginning Value	77,674,654.81	77,674,654.81
Net Contributions/Withdrawals	25.30	25.30
Realized Gains	-350,543.11	-350,543.11
Unrealized Gains	821,686.63	821,686.63
Income Received	-159,104.84	-159,104.84
Ending Value	77,986,718.78	77,986,718.78

Portfolio Allocation as of 1/31/2024

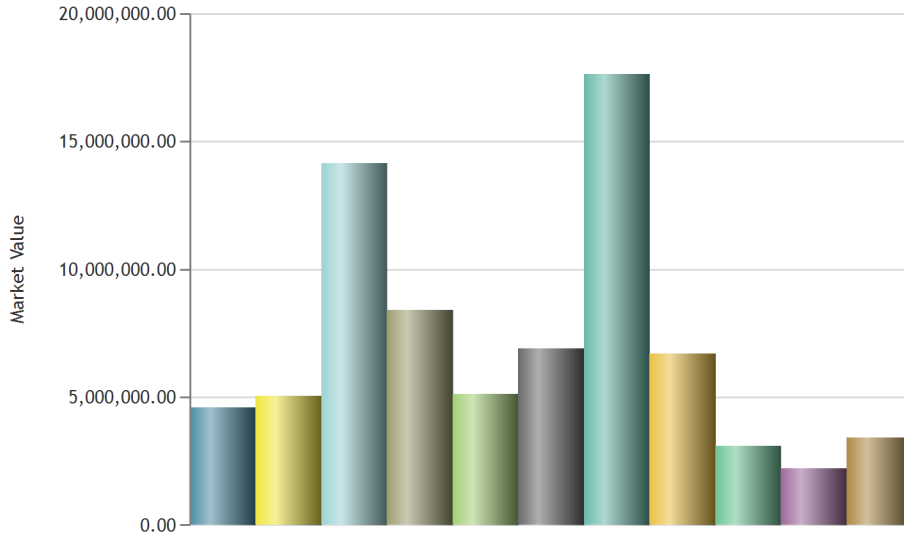


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	77,317,335.78	99.1	2.8
Cash and Equivalents	669,383.01	0.9	2.8
Total	77,986,718.78	100.0	2.8

Portfolio Allocation as of 1/31/2024

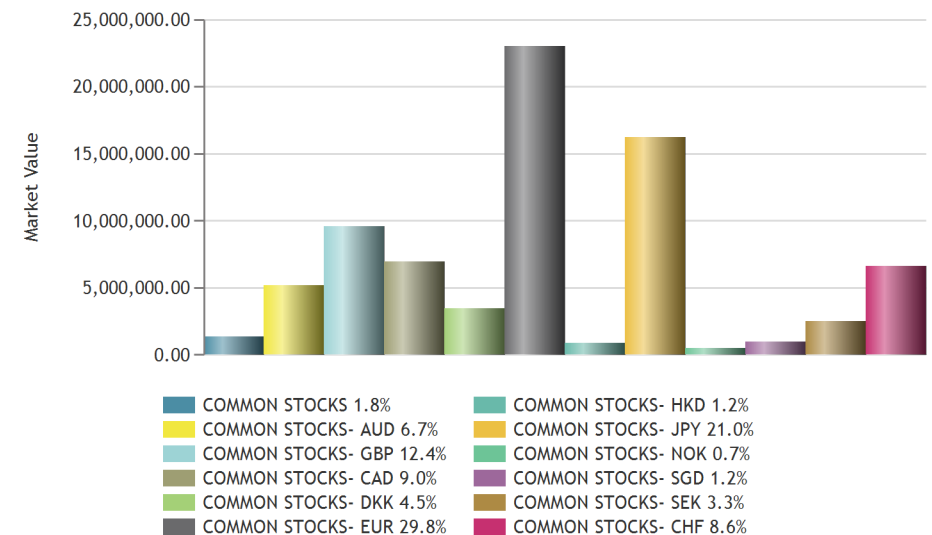


Industry Sector	Market Value	% Equity	% Assets
ENERGY	4,609,319.04	6.0	5.9
MATERIALS	5,043,237.34	6.5	6.5
INDUSTRIALS	14,159,639.44	18.3	18.2
CONSUMER DISCRETIONARY	8,411,361.99	10.9	10.8
CONSUMER STAPLES	5,120,837.02	6.6	6.6
HEALTHCARE	6,905,205.20	8.9	8.9
FINANCIALS	17,621,235.25	22.8	22.6
INFORMATION TECHNOLOGY	6,704,236.68	8.7	8.6
COMMUNICATION SERVICES	3,104,154.37	4.0	4.0
UTILITIES	2,211,166.15	2.9	2.8
REAL ESTATE	3,426,943.29	4.4	4.4
Equity Total	77,317,335.78	100.0	99.1

Top 10 Holdings

Symbol	Security	Market Value	% Assets
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,700,499.58	2.2
b929f46	ASML Holding NV EUR	1,542,473.26	2.0
7123870	Nestle SA CHF (Regd)	1,375,255.81	1.8
6251448	Daiwa Securities Group NPV	960,748.14	1.2
7103065	Novartis AG CHF (Regd)	953,454.10	1.2
7110388	Roche Holdings AG Genusscheine NPV	930,387.60	1.2
4061412	LVMH Moet Hennessy EUR	924,355.69	1.2
bywlc68	Relx PLC GBP	888,286.87	1.1
6086253	Fortescue Metals G NPV	878,813.65	1.1
5671519	Wolters Kluwer EUR	878,666.91	1.1
Top 10 Holdings Total		11,032,941.62	14.1

Equity Allocation by Security Type



Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency Market Value % Assets		Curr. Yield
US Dollar(FX= 1.0000)										
COMMON STOCKS										
4800.00	chkp		Check Point Software Tech Ltd	123.94	594,916.43	158.93	762,864.00	762,864.00	1.0	0.0
2330.00	iclr		Icon PLC	230.18	536,324.99	260.87	607,827.10	607,827.10	0.8	0.0
					1,131,241.42		1,370,691.10	1,370,691.10	1.8	0.0
CASH AND EQUIVALENTS										
cash			Cash Account - USD		588,816.60		588,816.60	588,816.60	0.8	3.2
					588,816.60		588,816.60	588,816.60	0.8	3.2
US Dollar Total					1,720,058.02		1,959,507.70	1,959,507.70	2.5	1.0
Australian Dollar(FX= 1.5127)										
COMMON STOCKS- AUD										
18569.00	6144690		BHP Group Ltd NPV	35.13	652,276.30	47.27	877,756.63	580,240.97	0.7	10.1
38550.00	6533232		Bluescope Steel NPV	21.41	825,256.69	23.61	910,165.50	601,664.85	0.8	2.6
9430.00	6215035		Commonwealth Bank Of Aust NPV	103.16	972,791.08	117.53	1,108,307.90	732,646.88	0.9	3.7
44492.00	6086253		Fortescue Metals G NPV	14.89	662,320.48	29.88	1,329,420.96	878,813.65	1.1	1.4
26990.00	b03fyz4		Goodman Group NPV (Stapled Units)	20.67	557,839.95	25.60	690,944.00	456,748.49	0.6	1.2
4160.00	b28ytc2		Macquarie Group Ltd NPV	168.38	700,468.57	190.45	792,272.00	523,731.36	0.7	3.3
160160.00	b2368l5		Pilbara Minerals L NPV	4.86	777,626.68	3.55	568,568.00	375,851.85	0.5	0.0
21080.00	6821120		Sonic Healthcare NPV	35.07	739,303.64	32.02	674,981.60	446,196.55	0.6	2.9
191570.00	6850856		Stockland NPV (Stapled)	4.19	803,370.76	4.56	873,559.20	577,466.26	0.7	4.9
					6,691,254.15		7,825,975.79	5,173,360.87	6.6	3.4
CASH AND EQUIVALENTS- AUD										
10655.75	divacc		Dividend Accrual - Au	1.00	10,655.75	1.00	10,655.75	7,043.98	0.0	0.0
					10,655.75		10,655.75	7,043.98	0.0	0.0
Australian Dollar Total					6,701,909.90		7,836,631.54	5,180,404.85	6.6	3.4

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
British Pound Sterling(FX= 0.7853)									
COMMON STOCKS- GBP									
21840.00	b1yw440	3I Group Ord Gbp	18.74	409,345.67	24.79	541,413.60	689,463.47	0.9	1.4
4790.00	0989529	AstraZeneca USD	87.59	419,534.89	105.00	502,950.00	640,481.98	0.8	2.1
82851.00	bvyvfw2	Auto Trader Group GBP	4.89	405,254.35	7.29	603,818.09	768,932.50	1.0	0.9
55000.00	0263494	BAE Systems Ord GBP	10.09	555,011.13	11.77	647,350.00	824,368.24	1.1	1.9
288750.00	3134865	Barclays PLC GBP	1.59	460,116.12	1.48	428,562.75	545,753.49	0.7	4.2
124890.00	0798059	BP USD	4.83	603,141.35	4.62	577,553.81	735,486.24	0.9	4.5
15080.00	0237400	Diageo Ord Gbp0.28 101/108	37.53	565,947.03	28.61	431,363.40	549,319.98	0.7	0.0
16730.00	b19nlv4	Experian Ord USD	20.93	350,153.04	32.96	551,420.80	702,207.14	0.9	1.3
95620.00	0540528	HSBC Holdings PLC USD (UK Reg)	6.34	606,561.84	6.18	591,122.84	752,765.73	1.0	3.2
160610.00	0560399	Legal & General Gp Ord GBP	2.68	430,664.18	2.55	409,555.50	521,548.69	0.7	7.2
7780.00	3208986	Next GBP	58.53	455,351.68	84.68	658,810.40	838,962.49	1.1	2.3
75650.00	bldrh36	Osborne PLC GBP	4.82	364,727.58	4.50	340,576.30	433,707.09	0.6	6.8
8670.00	0718875	Rio Tinto GBP	41.82	362,567.71	55.03	477,110.10	607,576.14	0.8	10.5
32189.00	b1n7z09	Safestore Holdings GBP	7.99	257,279.40	8.28	266,524.92	339,406.32	0.4	3.6
12570.00	b10rzp7	Unilever PLC GBP	44.60	560,627.44	38.47	483,567.90	615,799.83	0.8	3.9
				6,806,283.41		7,511,700.40	9,565,779.33	12.3	3.4
CASH AND EQUIVALENTS- GBP									
2359.47	divacc	Dividend Accrual - GB	1.00	2,359.47	1.00	2,359.47	3,004.67	0.0	0.0
				2,359.47		2,359.47	3,004.67	0.0	0.0
British Pound Sterling Total				6,808,642.88		7,514,059.87	9,568,784.00	12.3	3.4
Canadian Dollar(FX= 1.3361)									
COMMON STOCKS- CAD									
10860.00	b156kn2	Alimentation Couche-Tard Inc	39.75	431,729.61	78.78	855,550.80	640,358.37	0.8	0.9
5000.00	2180632	Canadian National Railway Co	129.57	647,866.98	166.78	833,900.00	624,153.29	0.8	2.0
6930.00	bj2l575	CGI Inc Cl A	64.17	444,698.10	150.56	1,043,380.80	780,944.43	1.0	0.0
6640.00	2141941	Descartes Systems Group Inc	104.02	690,711.91	117.72	781,660.80	585,053.55	0.8	0.0
7710.00	bj2zh37	IA Financial Corp Inc	88.29	680,681.51	91.40	704,694.00	527,445.83	0.7	3.3
8100.00	2077303	National Bank Canada Montreal Qu	99.10	802,681.83	102.83	832,923.00	623,422.03	0.8	4.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
11081.00	2260824	Open Text Corp	55.39	613,783.40	58.63	649,679.03	486,268.50	0.6	1.7
18050.00	blfhpv8	Parkland Corp	46.15	832,979.93	45.88	828,134.00	619,837.58	0.8	3.0
4947.00	2754383	Royal Bank of Canada Montreal Que	86.05	425,687.60	131.21	649,095.87	485,832.02	0.6	4.2
10360.00	2566124	Sun Life Financial Inc	70.28	728,049.41	69.69	721,988.40	540,390.25	0.7	4.5
8690.00	2897222	Toronto Dominion Bank Ont	88.89	772,483.99	81.67	709,712.30	531,201.90	0.7	4.8
3869.00	2956662	Weston George Ltd	116.62	451,195.18	171.30	662,759.70	496,059.05	0.6	1.7
				7,522,549.47		9,273,478.70	6,940,966.81	8.9	2.4

CASH AND EQUIVALENTS- CAD

8863.80	cash	Cash Account - CAD	1.00	8,863.80	1.00	8,863.80	6,634.33	0.0	0.0
15412.86	divacc	Dividend Accrual - CA	1.00	15,412.86	1.00	15,412.86	11,536.14	0.0	0.0
				24,276.66		24,276.66	18,170.47	0.0	0.0

Canadian Dollar Total				7,546,826.13		9,297,755.36	6,959,137.28	8.9	2.4
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Danish Krone(FX= 6.8618)

COMMON STOCKS- DKK

210.00	4253048	AP Moller-Maersk Ser B DKK	17,077.85	3,586,347.98	12,725.00	2,672,250.00	389,438.63	0.5	19.6
3100.00	b1wt5g2	DSV DKK	1,130.77	3,505,400.82	1,237.50	3,836,250.00	559,073.42	0.7	0.2
15060.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	251.21	3,783,187.54	774.80	11,668,488.00	1,700,499.58	2.2	0.9
5620.00	b44xtx8	Pandora AS DKK	663.14	3,726,846.60	1,009.00	5,670,580.00	826,398.32	1.1	1.6
				14,601,782.94		23,847,568.00	3,475,409.95	4.5	3.1

Danish Krone Total				14,601,782.94		23,847,568.00	3,475,409.95	4.5	3.1
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Euro(FX= 0.9206)

COMMON STOCKS- EUR

2350.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.94	514,512.63	247.80	582,330.00	632,556.23	0.8	3.6
1779.00	b929f46	ASML Holding NV EUR	454.95	809,364.75	798.20	1,419,997.80	1,542,473.26	2.0	0.8
5920.00	5756029	Bayer Motoren Werk EUR	56.82	336,381.93	96.78	572,937.60	622,353.73	0.8	3.6
87200.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.81	419,685.53	8.68	756,547.20	821,799.74	1.1	1.1
3150.00	4163437	Cap Gemini EUR	179.55	565,594.70	207.20	652,680.00	708,973.95	0.9	1.2

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
10120.00	4617859	Deutsche Post AG NPV (Regd)	58.41	591,068.95	44.52	450,542.40	489,401.89	0.6	2.6
28421.00	5842359	Deutsche Telekom NPV (Regd)	14.29	406,244.01	22.75	646,435.65	702,191.02	0.9	3.1
100260.00	4103596	EDP-Energias Portugal EUR (Regd)	4.97	498,129.70	4.14	415,276.92	451,094.74	0.6	4.6
5040.00	b13x013	Eiffage EUR	86.68	436,886.87	97.08	489,283.20	531,484.10	0.7	3.2
45070.00	7145056	ENI Spa NPV	13.38	602,985.76	14.81	667,666.98	725,253.56	0.9	5.7
18310.00	5289837	Erste Group Bank AG NPV	32.10	587,687.76	40.05	733,315.50	796,564.30	1.0	4.7
6670.00	7792559	Heineken NV EUR	86.99	580,240.40	93.30	622,311.00	675,985.61	0.9	1.3
49110.00	b288c92	Iberdrola SA EUR	7.88	387,129.05	11.18	548,804.25	596,138.87	0.8	1.5
20070.00	5889505	Infineon Technology Ord NPV (Regd)	34.54	693,300.37	33.75	677,262.15	735,676.32	0.9	0.8
40310.00	bz57390	ING Groep NV EUR	11.72	472,341.55	13.19	531,688.90	577,547.31	0.7	5.2
99710.00	bd2z8s7	Italgas Spa NPV	5.52	550,750.89	5.29	527,465.90	572,960.08	0.7	4.4
8890.00	4497749	KBC Groep NV NPV	57.51	511,263.78	60.48	537,667.20	584,041.24	0.7	4.1
1590.00	4057808	L'Oreal EUR	272.27	432,913.14	444.70	707,073.00	768,058.37	1.0	0.9
1100.00	4061412	LVMH Moet Hennessy EUR	626.72	689,395.63	773.60	850,960.00	924,355.69	1.2	0.6
15340.00	bpbpj01	Michelin (Cgde) Eur (Post Subdivision)	33.33	511,285.39	30.82	472,778.80	513,556.19	0.7	0.0
14580.00	bd4tzk8	Oci NV Eur0.02	31.34	457,008.52	26.62	388,119.60	421,595.09	0.5	0.0
52910.00	byyn701	Poste Italiane Spa NPV	6.67	353,106.08	10.07	532,539.15	578,470.90	0.7	4.4
7930.00	4380429	Publicis Groupe SA EUR	38.25	303,345.65	93.10	738,283.00	801,960.25	1.0	2.6
21396.00	bywlc68	Relx PLC GBP	15.60	333,670.62	38.22	817,755.12	888,286.87	1.1	1.1
6519.00	5671735	Sanofi EUR	86.00	560,662.59	93.36	608,613.84	661,107.06	0.8	3.3
3810.00	4834108	Schneider Electric EUR	88.25	336,239.31	182.90	696,849.00	756,952.55	1.0	1.3
4120.00	5727973	Siemens AG NPV (Regd)	159.68	657,897.88	166.68	686,721.60	745,951.65	1.0	2.3
35866.00	bmd8f98	Stellantis NV EUR	11.55	414,183.25	20.49	734,894.34	798,279.31	1.0	5.5
12020.00	5962343	STMicroelectronics EUR	42.73	513,624.38	40.91	491,678.10	534,085.56	0.7	0.6
28060.00	bnc0116	Technip Energies EUR	17.66	495,403.31	19.30	541,417.70	588,115.23	0.8	2.3
11480.00	b15c557	Total EUR	54.69	627,789.10	60.10	689,948.00	749,456.33	1.0	4.6
5000.00	b1xh026	Vinci EUR	108.34	541,675.69	117.08	585,400.00	635,891.02	0.8	2.3
5926.00	5671519	Wolters Kluwer EUR	36.85	218,373.10	136.50	808,899.00	878,666.91	1.1	1.2
				16,410,142.27		21,184,142.90	23,011,284.94	29.5	2.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- EUR									
8035.38	cash	Cash Account - EUR	1.00	8,035.38	1.00	8,035.38	8,728.44	0.0	0.0
				8,035.38		8,035.38	8,728.44	0.0	0.0
Euro Total				16,418,177.65		21,192,178.28	23,020,013.38	29.5	2.5
Hong Kong Dollar(FX= 7.8173)									
COMMON STOCKS- HKD									
36330.00	6859927	Sun Hung Kai Prop NPV	117.01	4,250,933.08	72.85	2,646,640.50	338,564.14	0.4	6.8
296900.00	b67c2g0	Swire Properties L NPV	19.50	5,788,100.32	14.58	4,328,802.00	553,749.98	0.7	5.9
				10,039,033.40		6,975,442.50	892,314.11	1.1	6.2
Hong Kong Dollar Total				10,039,033.40		6,975,442.50	892,314.11	1.1	6.2
Japanese Yen(FX= 146.1750)									
COMMON STOCKS- JPY									
12980.00	6132101	Bridgestone Corp NPV	5,513	71,563,185	6,444	83,643,120	572,212.21	0.7	1.6
20310.00	6251363	Daiwa House Industries NPV	3,800	77,182,658	4,584	93,101,040	636,914.93	0.8	2.5
131990.00	6251448	Daiwa Securities Group NPV	615	81,226,569	1,064	140,437,360	960,748.14	1.2	3.3
52500.00	6435145	Honda Motor Co NPV	1,439	75,571,695	1,676	87,963,750	601,770.14	0.8	6.7
48670.00	b10rb15	Inpex Corporation NPV	1,826	88,883,358	2,045	99,530,150	680,897.21	0.9	3.1
16700.00	6467803	Itochu Corp NPV	3,744	62,523,374	6,752	112,758,400	771,393.19	1.0	1.3
43360.00	6569464	Marubeni Corp NPV	1,586	68,756,414	2,542	110,199,440	753,887.05	1.0	1.4
42300.00	6596785	Mitsubishi Corp NPV	1,883	79,635,475	2,565	108,499,500	742,257.57	1.0	2.7
115190.00	6268976	Mitsubishi UFJ Lea NPV	670	77,175,525	1,051	121,064,690	828,217.48	1.1	2.9
18400.00	6597302	Mitsui & Co NPV	4,060	74,708,977	6,031	110,970,400	759,161.28	1.0	1.3
10380.00	6641801	Nitto Denko Corp NPV	10,768	111,770,505	12,310	127,777,800	874,142.64	1.1	2.1
18860.00	b1cwjm5	Nomura Real Estate Inc NPV	3,536	66,695,060	4,062	76,609,320	524,093.18	0.7	2.0
32050.00	6660107	Ono Pharmaceutical NPV	2,659	85,215,843	2,672	85,637,600	585,856.68	0.8	3.0
29360.00	6661144	ORIX Corp NPV	2,294	67,345,476	2,869	84,219,160	576,152.97	0.7	3.1
53200.00	6793821	Sekisui Chemical NPV	2,097	111,547,193	2,117	112,624,400	770,476.48	1.0	2.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
17500.00	6804585	Shin-Etsu Chemical NPV	3,864	67,618,070	5,875	102,812,500	703,352.15	0.9	7.7
7800.00	6804682	Shionogi & Co NPV	6,246	48,716,178	7,110	55,458,000	379,394.56	0.5	1.7
61870.00	bf5m0k5	SoftBank Corp NPV	1,818	112,498,867	1,964	121,481,745	831,070.60	1.1	4.4
29230.00	6356406	Subaru Corp	2,620	76,574,944	2,991	87,426,930	598,097.69	0.8	2.5
33190.00	6858946	Sumitomo Corp NPV	2,192	72,761,633	3,415	113,343,850	775,398.32	1.0	2.6
17080.00	bsm8sq9	Technopro Holdings In NPV	4,012	68,520,600	3,431	58,601,480	400,899.47	0.5	1.8
25400.00	6895448	Tokyo Gas Co NPV	2,838	72,081,551	3,401	86,385,400	590,972.46	0.8	2.1
79590.00	6985264	Yamaha Motor Co NPV	964	76,761,451	1,407	111,983,130	766,089.48	1.0	8.2
28390.00	6986427	Yokogawa Electric NPV	2,987	84,814,185	2,924	83,012,360	567,897.11	0.7	1.2
				1,880,148,787		2,375,541,525	16,251,353.00	20.8	3.0

CASH AND EQUIVALENTS- JPY

6375985.00	divacc	Dividend Accrual - Jp	1	6,375,985	1	6,375,985	43,618.85	0.1	0.0
				6,375,985		6,375,985	43,618.85	0.1	0.0
Japanese Yen Total				1,886,524,772		2,381,917,510	16,294,971.85	20.9	3.0

Norwegian Krone(FX= 10.4566)

COMMON STOCKS- NOK

17630.00	7133608	Equinor ASA NOK	357.68	6,305,926.26	302.65	5,335,719.50	510,272.89	0.7	0.3
				6,305,926.26		5,335,719.50	510,272.89	0.7	0.3
Norwegian Krone Total				6,305,926.26		5,335,719.50	510,272.89	0.7	0.3

Singapore Dollar(FX= 1.3363)

COMMON STOCKS- SGD

52520.00	b0f9v20	Oversea-Chinese Bank NPV	12.98	681,774.60	12.89	676,982.80	506,590.94	0.6	4.3
21620.00	6916781	United Offshore Bank NPV	30.85	667,042.13	28.37	613,359.40	458,981.11	0.6	4.4
				1,348,816.74		1,290,342.20	965,572.04	1.2	4.4
Singapore Dollar Total				1,348,816.74		1,290,342.20	965,572.04	1.2	4.4

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swedish Krona(FX= 10.3323)									
COMMON STOCKS- SEK									
17970.00	bypc1t4	Assa Abloy Ser B NPV	285.03	5,121,996.57	286.70	5,151,999.00	498,628.00	0.6	1.2
4890.00	bjxsch4	Evolution Gaming NPV	1,090.66	5,333,335.73	1,223.00	5,980,470.00	578,810.24	0.7	0.1
47350.00	byzf9j9	Nordea Bank Abp NPV	126.32	5,981,457.93	128.24	6,072,164.00	587,684.70	0.8	0.6
59420.00	4813345	Skand Enskilda Bkn Ser A NPV	120.10	7,136,182.47	148.15	8,803,073.00	851,991.37	1.1	5.7
				23,572,972.70		26,007,706.00	2,517,114.31	3.2	2.4
Swedish Krona Total				23,572,972.70		26,007,706.00	2,517,114.31	3.2	2.4
Swiss Franc(FX= 0.8579)									
COMMON STOCKS- CHF									
17870.00	7108899	ABB Ltd Chf0.86 (Regd)	36.28	648,367.50	36.69	655,650.30	764,294.81	1.0	2.2
7640.00	b4r2r50	Julius Baer Gruppe CHF (Regd)	62.03	473,882.41	47.30	361,372.00	421,253.13	0.5	5.5
1950.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	245.39	478,507.86	293.80	572,910.00	667,844.03	0.9	2.0
11970.00	7123870	Nestle SA CHF (Regd)	111.91	1,339,601.09	98.56	1,179,763.20	1,375,255.81	1.8	2.7
9149.00	7103065	Novartis AG CHF (Regd)	79.44	726,827.01	89.40	817,920.60	953,454.10	1.2	3.7
3230.00	7110388	Roche Holdings AG Genusscheine NPV	324.80	1,049,103.84	247.10	798,133.00	930,387.60	1.2	3.5
25689.00	brjl176	UBS Group AG CHF (Regd)	11.99	308,059.68	25.99	667,657.11	778,291.20	1.0	1.1
1470.00	5983816	Zurich Insurance CHF	433.97	637,938.88	439.10	645,477.00	752,435.74	1.0	4.3
				5,662,288.28		5,698,883.21	6,643,216.42	8.5	3.0
Swiss Franc Total				5,662,288.28		5,698,883.21	6,643,216.42	8.5	3.0
Total Portfolio				1,987,251,206.73			77,986,718.78	100.0	2.8

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
1/5/2024	1/9/2024	95620.00	0540528	HSBC Holdings PLC USD (UK Reg)	0.78419	6.34	606,561.84	773,487.38
British Pound Sterling Total							606,561.84	773,487.38
Canadian Dollar								
1/23/2024	1/25/2024	18050.00	blfhpv8	Parkland Corp	1.34815	46.15	832,979.93	617,868.88
Canadian Dollar Total							832,979.93	617,868.88
Euro								
1/5/2024	1/9/2024	20070.00	5889505	Infineon Technology Ord NPV (Regd)	0.91087	34.54	693,300.37	761,140.02
1/5/2024	1/9/2024	4120.00	5727973	Siemens AG NPV (Regd)	0.91087	159.68	657,897.88	722,273.38
Euro Total							1,351,198.25	1,483,413.40
Japanese Yen								
1/5/2024	1/10/2024	10380.00	6641801	Nitto Denko Corp NPV	144.14000	10,767.87	111,770,505.00	775,430.17
1/5/2024	1/10/2024	37900.00	6793821	Sekisui Chemical NPV	144.14000	2,094.42	79,378,411.00	550,703.56
1/5/2024	1/10/2024	61870.00	bf5m0k5	SoftBank Corp NPV	144.14000	1,818.31	112,498,867.00	780,483.33
1/9/2024	1/11/2024	15300.00	6793821	Sekisui Chemical NPV	144.32500	2,102.53	32,168,782.00	222,891.27
1/23/2024	1/25/2024	30600.00	6660107	Ono Pharmaceutical NPV	148.48500	2,659.24	81,372,844.00	548,020.64
1/23/2024	1/25/2024	13700.00	6986427	Yokogawa Electric NPV	148.48500	3,010.84	41,248,542.00	277,796.02
1/24/2024	1/26/2024	1450.00	6660107	Ono Pharmaceutical NPV	146.98000	2,650.34	3,842,999.00	26,146.41
1/24/2024	1/26/2024	14690.00	6986427	Yokogawa Electric NPV	146.98000	2,965.67	43,565,643.00	296,405.25
Japanese Yen Total							505,846,593.00	3,477,876.63
Swedish Krona								
1/23/2024	1/25/2024	47350.00	byzf9j9	Nordea Bank Abp NPV	10.50220	126.32	5,981,457.93	569,543.33
Swedish Krona Total							5,981,457.93	569,543.33
Swiss Franc								
1/5/2024	1/9/2024	17870.00	7108899	ABB Ltd Chf0.86 (Regd)	0.84735	36.28	648,367.50	765,170.83
Swiss Franc Total							648,367.50	765,170.83

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
1/5/2024	1/9/2024	54200.00	b4t3bw6	Glencore PLC USD	0.78419	4.57	247,537.99	315,660.33
1/5/2024	1/9/2024	20510.00	b4t3bw6	Glencore PLC USD	0.78419	4.57	93,671.67	119,450.07
1/5/2024	1/9/2024	660.00	3208986	Next GBP	0.78419	84.02	55,454.53	70,715.59
1/23/2024	1/25/2024	13020.00	b1xzs82	Anglo American USD	0.78948	17.92	233,273.70	295,476.16
British Pound Sterling Total							629,937.89	801,302.15
Canadian Dollar								
1/5/2024	1/9/2024	8900.00	bdrjln0	Nutrien Ltd	1.33230	74.53	663,353.07	497,900.68
1/5/2024	1/9/2024	8080.00	b3qj0h8	Tourmaline Oil Corp	1.33230	62.21	502,654.80	377,283.49
Canadian Dollar Total							1,166,007.87	875,184.17
Danish Krone								
1/5/2024	1/9/2024	730.00	b44tx8	Pandora AS DKK	6.79275	919.51	671,239.72	98,817.08
1/23/2024	1/25/2024	700.00	4595739	Genmab AS DKK	6.88300	1,962.92	1,374,042.49	199,628.43
1/23/2024	1/25/2024	960.00	4595739	Genmab AS DKK	6.88300	1,962.92	1,884,401.13	273,776.13
Danish Krone Total							3,929,683.34	572,221.64
Euro								
1/5/2024	1/9/2024	40930.00	7144569	Enel SPA EUR	0.91087	6.67	273,092.91	299,815.13
1/5/2024	1/9/2024	27849.00	7144569	Enel SPA EUR	0.91087	6.67	185,813.94	203,995.89
1/5/2024	1/9/2024	210.00	4061412	LVMH Moet Hennessy EUR	0.91087	690.29	144,959.97	159,144.35
1/23/2024	1/25/2024	1650.00	4380429	Publicis Groupe SA EUR	0.92315	88.12	145,398.33	157,502.73
Euro Total							749,265.15	820,458.10
Hong Kong Dollar								
1/23/2024	1/25/2024	96940.00	b0pb4m7	Link Real Estate I NPV	7.82165	39.16	3,796,364.12	485,366.15
Hong Kong Dollar Total							3,796,364.12	485,366.15
Japanese Yen								
1/5/2024	1/10/2024	12750.00	6251448	Daiwa Securities Group NPV	144.14000	997.29	12,715,390.00	88,215.55
1/5/2024	1/10/2024	8498.00	b3ff8w8	Hoshizaki Corp NPV	144.14000	5,097.18	43,315,804.48	300,512.03
1/5/2024	1/10/2024	3502.00	b3ff8w8	Hoshizaki Corp NPV	144.14000	5,097.18	17,850,311.52	123,840.10
1/5/2024	1/10/2024	7790.00	6268976	Mitsubishi UFJ Lea NPV	144.14000	978.71	7,624,182.00	52,894.28
1/5/2024	1/10/2024	40000.00	6635677	Renesas Electronic NPV	144.14000	2,404.50	96,179,893.00	667,267.19

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/9/2024	1/11/2024	2258.00	b3ff8w8	Hoshizaki Corp NPV	144.32500	5,248.13	11,850,269.00	82,108.22
Japanese Yen Total							189,535,850.00	1,314,837.38
Norwegian Krone								
1/23/2024	1/25/2024	17476.00	b1l95g3	Aker BP ASA NOK	10.53315	272.22	4,757,230.62	451,643.68
1/23/2024	1/25/2024	13240.00	7751259	Yara International NOK	10.53315	338.03	4,475,537.85	424,900.23
Norwegian Krone Total							9,232,768.47	876,543.91
Swiss Franc								
1/5/2024	1/9/2024	9430.00	brjl176	UBS Group AG CHF (Regd)	0.84735	25.10	236,651.82	279,284.62
Swiss Franc Total							236,651.82	279,284.62

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- GBP				
1/4/2024	2/2/2024	b19nlv4	Experian Ord USD	2,996.29
1/4/2024	1/26/2024	bvyvfw2	Auto Trader Group GBP	3,366.80
				6,363.08
COMMON STOCKS- CAD				
1/9/2024	1/31/2024	2897222	Toronto Dominion Bank Ont	6,613.54
1/12/2024	1/12/2024	bdrjln0	Nutrien Ltd	-4,717.00
1/12/2024	1/12/2024	bdrjln0	Nutrien Ltd	4,660.44
1/24/2024	2/23/2024	2754383	Royal Bank of Canada Montreal Que	5,062.00
				11,618.98
COMMON STOCKS- EUR				
1/2/2024	1/12/2024	b15c557	Total EUR	7,902.22
1/8/2024	1/8/2024	bywlc68	Relx PLC GBP	-202,014.30
1/9/2024	1/31/2024	b288c92	Iberdrola SA EUR	8,773.02
				-185,339.06
CASH AND EQUIVALENTS				
1/1/2024	1/3/2024	cash	Cash Account - USD	8,252.16
				8,252.16
NET INCOME				-159,104.84